

# Table of Content

<b>Introduction</b>	<b>1</b>
<b>1 Preliminaries on Variational Analysis and Probability</b>	<b>9</b>
1.1 Optimization and Convex Analysis . . . . .	9
1.1.1 Set-valued analysis . . . . .	11
1.1.2 Convex Subdifferential . . . . .	13
1.2 Probability . . . . .	14
1.2.1 Random Variables and Functions . . . . .	14
1.2.2 The Law of Large Numbers and Sample Average Functions . . . . .	14
1.2.3 Monte Carlo Sampling Methods . . . . .	16
<b>2 Elements of Bilevel Programming and Uncertainty</b>	<b>18</b>
2.1 Deterministic Bilevel Programming . . . . .	18
2.1.1 Mathematical Formulation . . . . .	19
2.1.2 Existence of Solutions . . . . .	21
2.1.3 Single-Level Karush-Kuhn-Tucker Reformulation . . . . .	22
2.1.4 Stochastic Bilevel Programming . . . . .	24
2.2 Same Agent: Two-Stage Problems . . . . .	25
2.2.1 Mathematical Formulation . . . . .	26
2.2.2 The Sample Average Approximation Method . . . . .	29
2.2.3 Chance constraints in two-stage problems . . . . .	32
2.3 The Value of Information . . . . .	34
2.3.1 The Expected Value of Perfect Information . . . . .	34
2.3.2 The Value of the Stochastic Solution . . . . .	35
<b>3 Allocation Problems in Ride-Hailing Platforms</b>	<b>36</b>
3.1 Information indicators for general stochastic bilevel problems . . . . .	37
3.2 The Ride-Hailing Bilevel Model . . . . .	42
3.3 Reformulation to Single Bilinear Optimization . . . . .	44
3.3.1 Constraint Qualifications of the lower-level . . . . .	45
3.3.2 Reformulation of Wait-and-See . . . . .	46
3.3.3 Reformulation of Shared-Wait-and-See . . . . .	50
3.4 Numerical Results . . . . .	54
<b>4 Resilient Design of Eco-Industrial Parks</b>	<b>57</b>
4.1 Overview of Eco-Industrial Parks Optimal Design Problems . . . . .	57

4.2	The Eco-Industrial Park Bilevel Model . . . . .	58
4.2.1	Physical operation model . . . . .	58
4.2.2	Economical constraints for participation . . . . .	60
4.2.3	Uncertainty and Two-stage model . . . . .	61
4.3	Optimization Criteria: Performance vs. Resilience . . . . .	62
4.4	Reformulation under SAA Method . . . . .	64
4.5	Numerical Experiments . . . . .	68
4.5.1	Sensitivity Analysis for the Sample Size . . . . .	70
4.5.2	Sensitivity Analysis for $\alpha$ . . . . .	70
4.5.3	Efficiency vs. Resilience . . . . .	72
4.5.4	Budget Constraints . . . . .	73
4.5.5	Resilience Constraints . . . . .	75
4.6	Discussion of the results . . . . .	75
4.7	Future Work . . . . .	76
	<b>Conclusions</b>	<b>77</b>
	<b>Bibliography</b>	<b>79</b>